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## **ELECTRONIC THESIS AND DISSERTATION UNSYIAH**

### **TITLE**

**PENGARUH BID-ASK SPREAD, RASIO HUTANG, STOCK SPLIT TERHADAP RETURN SAHAM PADA PERUSAHAAN YANG TERDAFTAR DI BURSA EFEK INDONESIA PERIODE 2009-2013**

### **ABSTRACT**

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The purpose of this study was to determine the influence of the bid-ask spread, the ratio of debt and stock split on stock returns. The samples were all companies listed on the Indonesia Stock Exchange 2009-2013 period. Data used is secondary data. Sampling using census method. Methods This study analyzes using simple regression analysis.

Regression analysis showed that the bid ask spread positive effect on stock returns on all the companies listed on the Indonesia Stock Exchange 2009-2013 period. Results of the study received the first hypothesis that bid ask spread effect on stock returns of 25.2%, thus the action spreads will increase stock returns.

Regression analysis showed that the debt ratio of positive influence on stock returns on all the companies listed on the Indonesia Stock Exchange 2009-2013 period. Results of the study received a second hypothesis which states that the ratio Debt influence on stock return of 29.1%, so as to the debt ratio will increase stock returns.

Regression analysis showed that the stock split positive effect on stock returns on all the companies listed on the Indonesia Stock Exchange 2009-2013 period. Results of the study received a third hypothesis states that stock split effect on stock returns of 13.4%, so as to the stock split will increase the stock return..

**Keywords:** Bid Ask Spread, Debt Ratio, Stock Split, and Stock Return.